#### CSI WS JOURNAL NE

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VOL. III NO. 6 \* \*

MONDAY, JUNE 1, 1987 Boca Raton, Florida

\$5.00

# WHAT'S NEW ---

Friday, July 3rd, and Saturday, the Fourth of July.

\* \* \*

Read about changes to commodity numbers 44, Should you have a question, please refer-150, 144 and 250. Page 2

TURBO PASCAL programers may want to obtain a copy of Craig Fournier's TURBO PASCAL Demonstration Disk. Page 2

CSI QUICKTRIEVE® Improvements. Now you can move files without creating the output file. Page 2

Additions and changes to the Commodity and Stock data bank. Page 3

Stock splits Page 3

\*

Network additions and changes Page 4

® QUICKTRIEVE is a registered trademark of Commodity Systems, Inc.

#### CSI INVOICE REDESIGNED

We have modified our invoice format to CSI will be closed for voice contact on better serve our customers. When making payment, please detach the top third of the enclosed invoice and enclose it with your check or money order made payable to CSI or Commodity Systems, Inc. Retain the bottom two-thirds for your personal records.

> ence the invoice number, date and your user ID.

> ACCOUNT INFORMATION: The itemized invoice shows the transactions in your account between the current billing date and the previous one, including payments, credits, daily data charges, historical data and software purchases, etc. by POSTING DATE (the date we process a transaction).

> We also show a reference number to identify each transaction and a transaction description. This added detail will help us to answer questions about your account.

> The ACCOUNT SUMMARY portion of your invoice shows your previous balance, current charges, payments received, and your new balance.

> The ACCESSING STATISTICS section shows the communications mode, early access priority, maximum number of items collected over the invoicing period, and the average total number of calls made for the month. These are the necessary inputs that determine the invoice amount.

> CSI BILLING POLICY A brief description of CSI's billing methods and procedures are listed on the back of the form. A full understanding of this section should explain most customer questions about our billing procedures.

> JUST A REMINDER: All daily accounts that

have not been accessed during the preceding month will be charged an optional \$10.00 inactivity fee. This fee, of course, is cancelled for the current month should your account show accessing activity. Those who pay the fee will receive our News Journal so you can stay current with service changes and new developments and receive faster service, should service be resumed. If you do not plan to resume accessing within two months and do not care to receive our News Journal, it may be more economical for you to ask the Bookkeeping Department to temporarily suspend your account.

Past due suspended accounts pay a \$10.00 resumption fee when service is reinstated.

#### CBT T. BOND and T. NOTE QUOTING POLICY

Please be advised that in support of the CBT's practice of reporting both an evening and a day time trading session for the T. Bonds and T. Notes, CSI will modify its reporting procedure.

Since night time trading began about three weeks ago, CSI has been reporting as commodities 144 and 250 the night session open, high, low and close. Commodities 44 and 150 have been holding the "resumption open" the next morning, the combined session high and low and the day session close.

Beginning June 8th, 1987 we will modify our reporting methods as follows:

Commodity numbers 144 and 250 will hold the day session open, day session high, day session low, and day session close, and commodity numbers 44 and 150 will hold the combined sessions open, high, low, and close. Both pairs of commodities will report the combined session volume and open interest.

The purpose of this change is to accurately report the highs and lows for the respective series. Users will no longer have the ability to uniquely identify the night session high, low, close statistics.

Before night session trading was introduced, users observed a more narrow high/low range of daily trading. Night session trading has tended to expand the daily high/low trading range by about 33%. This has, according to many analysts, made the new data somewhat out of step with the old reporting methods. Users who wish to retain the same homogeneity of the past will now want to rename their 44 and 150 contracts to 144 and 250, respectively.

We have been saving the day session highs and lows since the day "night session" trading began. Should any users wish to adjust their back data, please do the following:

- On June 8th add CSI Commodity numbers 144 and 250, as required, to your daily collection file using the customer subsystem, and delete numbers 44 and 150 from your daily collection portfolio.
- 2. Temporarily change your user ID to MIS and collect history file number 10 over the phone. File #10 will hold the history data from the first night session through June 5, 1987 for commodities #144 and #250. Should file #10 not hold all the necessary data collect file #11 also.
- Distribute the history data to your data bank.
- Change your user ID back to your personal code.
- All analysis and charting for T. Bonds and T. Notes should now require reference to commodities 144 and 250.

## ATTENTION TURBO PASCAL PROGRAMMERS

Craig Fournier of Sunderland Maryland has supplied us with a TURBO PASCAL program that demonstrates how to open and read the QUICKTRIEVE master file and data files. Many thanks to Craig for allowing us to distribute this to our customers who want to program in TURBO. To receive a copy of this disk, call or write to us and ask for the TURBO PASCAL Demonstration Program. Your account will be charged \$15 to cover handling and mailing costs.

#### ATTENTION PC QUICKTRIEVE USERS

1. MOVE PROGRAM IMPROVEMENTS The MOVE A

CONTRACT FILE function of the QUICK-MANAGER now supports the automatic creation of files on the destination disk. This applies to Daily-Daily, Weekly-Weekly, or Monthly-Monthly type moves only. The destination contract will have the same start and end date of the original contract.

2. PRINT STUDY VALUES IMPROVEMENTS If you currently have QUICKSTUDY, the PRINT STUDY VALUES routines have been modified to output the results to an ASCII file if desired. These files can be imported into LOTUS, etc. the same way ASCII files created by the PRINT CONTRACT FILE function can.

In addition, as has been announced before, QUICKSTUDY now permits the graphing of inverted contracts, the examination of call/put ratios, the plotting of up volume/down volume ratios, issues traded up/issues traded down ratios, new high/new low ratios, etc.

The standard upgrade fee of \$20 for QUICKTRIEVE or \$25 for QUICKSTUDY will be charged to your account if you wish to receive the new software with these functions.

#### NEWS JOURNAL VALUE AND CONTRIBUTION

A great deal of thought and effort is generally expanded to produce this News Journal. We have tried to introduce concepts and ideas that could help to improve customer insight into markets. Because of a two week European Tour this month, I had less time to prepare material of significance. However, as a result of my trip, I can report that the dollar must be the most under valued currency in the world.

If a MacDonald's hamburger is any measure of value, I can report that this is what I had to pay for three sandwiches, one french fry and three drinks in American dollars in these five countries:

Country

Cost after converting from dollars to local currencies (no exchange commission assumed)

USA	\$ 5.50
Ireland	\$ 7.50
Landon	\$ 8.75
Holland	\$11.50
Frankfurt	\$10.75

Needless to say, I shorted the Deutsch Mark, as soon as I returned from my trip.

We received little feedback from last month's News Journal and I sometimes wonder if it is getting read. Any comments or direction on what users wish to have us study would be greatly appreciated.

#### ADVERTISEMENT ENCLOSED

We have three participating advertisers this month, R. Maynard Holt's Revance III Trend Series, John Ehlers' Cycle Analysis Program named MESA, and Providence Research Group's Intelligent Trading System. We accept advertisements to accompany our News Journal to defer postage costs. We cannot recommend nor endorse the products or services of any advertisers.

#### ADDITIONS TO THE COMMODITY DATA BANK

COMMODITY NUMBER: 119 COMMODITY NAME: HONG KONG HANG SENG INDEX SYMBOL: HI EXCHANGE: Hong Kong UNIT OF MEASURE: H.K. \$/Index pt. CONTRACT SIZE: H.K. \$50.99 x Index DELIVERY MONTHS: 1 - 12 CONVERSION FACTOR: FIRST DAY ON FILE: 861231

COMMODITY NUMBER: 90 COMMODITY NAME: HI

OMMODITY NAME: HIGH FRUCTOSE CORN SYRUP - 55

SYMBOL: HF
EXCHANGE: Minneapolis
UNIT OF MEASURE: cents per CWT
CONTRACT SIZE: 48,000 LBS
DELIVERY MONTHS: 3, 5, 7, 9, 12

CONVERSION FACTOR: 2 FIRST DAY ON FILE: 870406

COMMODITY NUMBER: COMMODITY NAME:

252 5 YEAR U.S. TREASURY

SYMBOL: FY
EXCHANGE: Finex
UNIT OF MEASURE: 64th
CONTRACT SIZE: \$100,000

COMMODITY # 252 CONT. DELIVERY MONTHS: 3, 6, 9, 12 CONVERSION FACTOR: -4 FIRST DAY ON FILE: 870506 NOTE: Actually quoted in 32nds and halves; CSI converts to 64ths in order to maintain complete accuracy.

#### ADDITIONS TO THE STOCK DATA BANK

5690	BW	Brush Wellman Inc.	860102
5693	APB	Asia Pacific	870424
5813	HRK	Hardrock Cafe	870424
5700	NGX	Northgate Exploration	861231
5742	NGC	Newmont Gold Co.	861231
5769	ABX	American Barric Res CP	861231
5772	SHE	Sherson Lehman Bros HLDG	870507
5214	CIP	Central Illinois Public	870511
5302	MGI	MFS Gov't Mkt Income Trus	t870520

#### CHANGES TO THE STOCK DATA BANK

5703	AZP	AZP Group was acquired by PNW
		Pinnalle West Capital Corp on 870427.
5403	SWF	Southwest Forest Ind. was
		suspended on 870423.
5068	AC	American Can Co. changed its
		name and symbol to PA Primerich.
5223	UAL	UAL Inc. changed its name and
		symbol to AEG Allegis.
5316	DIA	Diamond Shamrock changed its
		name and symbol to DRM, Diamond
		Shamrock Refinery.
5654	AGR	American Agronomics was acquired
		by OJ Orange-Co. wi.
5474	CAF	CNA Financial changed its symbol
		to CNA.

# STOCK SPLITS

STK		COMPANY		DATE OF
#		NAME	SPLIT	SPLIT
5255	WMX	Waste Management	2/1	870422
5005	BFI	Browning-Ferris	2/1	870427
5922	SFCD	Safecard Service	3/2	870501
5090	JCP	Penny (JC) Co.	2/1	870501
5767	FDS	Federated Dept.Sto	2/1	870512
5032	AXP	American Express	2/1	870511
5205	HIA	Holiday Cp	4/1	870423
5531	SMI	Springs Ind.	2/1	870518
5162	IP	Int'l Paper	2/1	870520
5502	GNN	Great Northern		
		Nekoosa	2/1	870520

#### TYMNET PHONE NUMBER ACCESS ADDITIONS

L	OCATION	NEW ACCESS#
CA	UPLAND	714/985-1153
IL	E. ST. LOUIS	618/874-5702
IL	LANSING	312/474-1422
ME	AUGUSTA	207/622-3083
MO	CAPE GIRARDEAU	314/335-1518
NY	KINGSTON	914/336-2790
DH	ELYRIA	216/324-7156
PA	SECANE	215/543-3045
SC	FLORENCE	803/664-0550
SD	PIERRE	605/224-7700
TN	SEVIERVILLE	615/453-0401
TX	TEMPLE	817/773-0982
TX	TEXARKANA	214/792-4521

# TYMNET PHONE NUMBER CHANGES

Ļ	OCATION	NEW ACCESS#
BC	VANCOUVER	604/683-7620
CA	ALHAMBRA	818/308-1800
NH	SALEM/NASHUA	603/882-0435
NY	RONKONKOMA	516/585-7400
OH	AKRON	216/376-6227

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### CSI ERROR REPORT MAY 1987

The following errors were found after the data was first released. They may or may not affect a user depending upon the time of access. The figures in bold print represent the corrected values. The volume and open interest are presented in scientific notation ready for input into an Apple or Commodore computer. The scientific notation requirement of QUICKTRIEVE would require a raw open interest value of 184590, for example, to be stored as 118459 as in the Gold open interest reading below. A volume or open interest of magnitude 99999 or less requires no adjustment. If you require the raw value (which all IBM users require), convert any six digit number shown below from scientific notation to the raw original form, per above example.

35 pers	71 SP*P51/	\$400 INT 1 /
DEL	IVERY	MONTH/

	CSI		CODE;	NEAREST																
DATE	NO.	SY	FUTURES	5 IN ()	OPEN	HIGH	LOW	CLOSE	T. VOL	T.O.T.	IND.VL/OI	DATE	CSI #	SYMBOL	OPEN	HIGH	LOW	CLOSE	IND. VOL P. VOL	PE
	-				-		-											**********	NO. AND ADDRESS OF THE PARTY NAMED IN	-
870514	16	SV	00/00						14536	98504		870508	5799	PMOC	4233	4235	4225	4232	11369 11518	
870504	18	3 5M	00/00						13131	67602										
870427	3(	) GC	00/00	ESTIN	MIED	VOL.	111000		110318	118459										
870501	41	TR	09/87		9127	9220	9020	9027	129119	132098	7727/13676									
870505	44	TR	06/87		9120	9127	9012	9119	129607	133687	22331/22644									
870428	89	HO Y	00/00						10500	44662										
870424	101	CR	54/87		22008	3 22226	21942	22170	670	2572										
870428	143	3 KV	09/87		24850	25350	24850	25075	3012	7647	45/494									
870428	143	S KV	39/87		24878	25442	24878	25178												
870428	143	KV	49/87		24858	25371	24856	25099												
870501	150	) TS	06/87		9718	9801	9619	9623	19331	66949	11789/15341									
870513	175	5 LD	06/87		9263	9266	9261	9262	5824	30515	1671/11444									